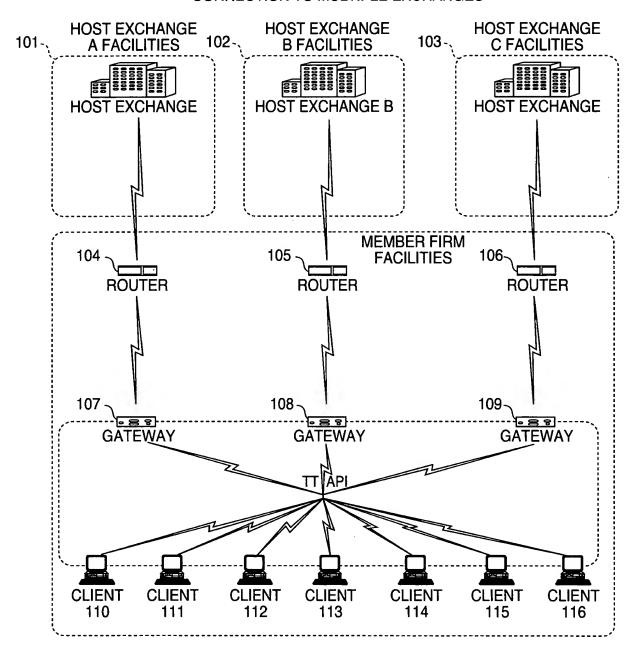
Title: CLICK BASED TRADING WITH
INTUITIVE GRID DISPLAY OF MARKET
DEPTH AND PRICE CONSOLIDATION
Inventor(s): Gary Allan KEMP, II et al.
DOCKET NO.: 024051-0146

FIG. 1

CONNECTION TO MULTIPLE EXCHANGES

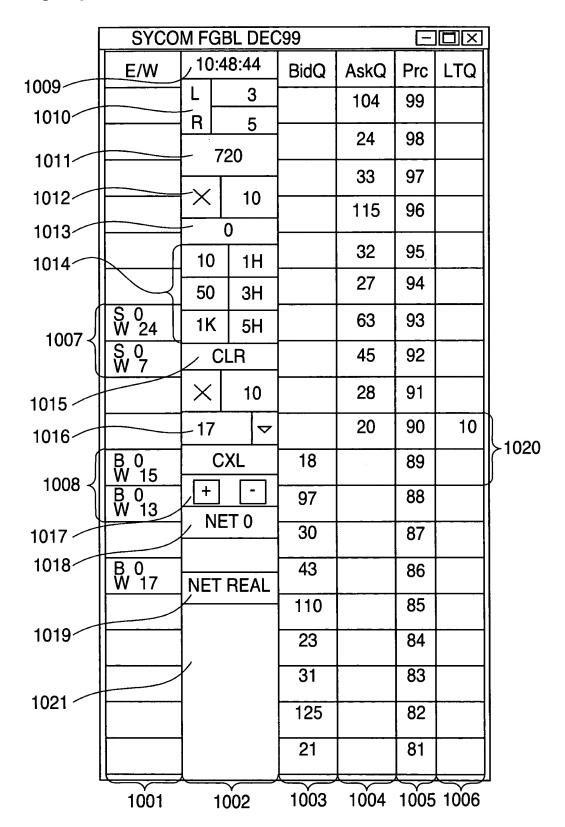


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LastPrc |LastQtv **AskQty** 600 2456 800 AskPrc 7630 7631 7632 7624 7623 7622 BidPrc 200 200 200 Contract Depth CDHO 0.64 s

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FIG. 3



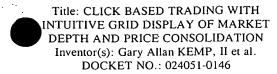


FIG. 4

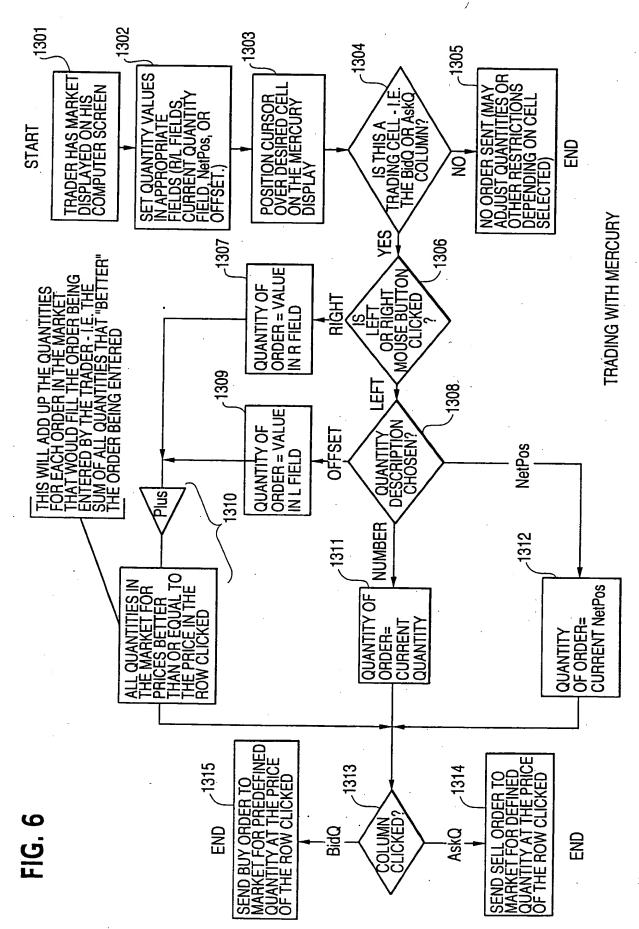
| SYCOM FGBL DEC99 | | | | | | | | |
|------------------|----------|----------|------|--------------|-----|-----|-------------------|--|
| E/W | 10:48:44 | | BidQ | AskQ | Prc | LTQ | | |
| | <u> </u> | 3 | | 104 | 99 | | | |
| | R | 5 | | 24 | 98 | | | |
| | 720 | | | | | | | |
| | X | 10 | | 33 | 97 | | | |
| | 0 | | | 115 | 96 | | | |
| | 10 | 1H | | 32 | 95 | - | | |
| | 50 | 3H | | 27 | 94 | | | |
| S 10 W 14 | 1K | 5H | | 63 | 93 | 10 | 1101 | |
| | CLR | | 43 | | 92 | | - 1101 | |
| · | × | 10 | 125 | | 91 | | | |
| | 17 🗢 | | 97 | | 90 | | | |
| B 0 W 15 | CXL | | 18 | | 89 | | | |
| B 0 W 13 | + | <u> </u> | 97 | | 88 | | į | |
| | | ET 0 | 30 | | 87 | | | |
| B 0 W 17 | NET REAL | | 43 | | 86 | | | |
| | | | 110 | | 85 | | | |
| | | | 23 | | 84 | | | |
| | | | 31 | · | 83 | | | |
| , | | | 125 | | 82 | | | |
| | | | 21 | | 81 | | | |

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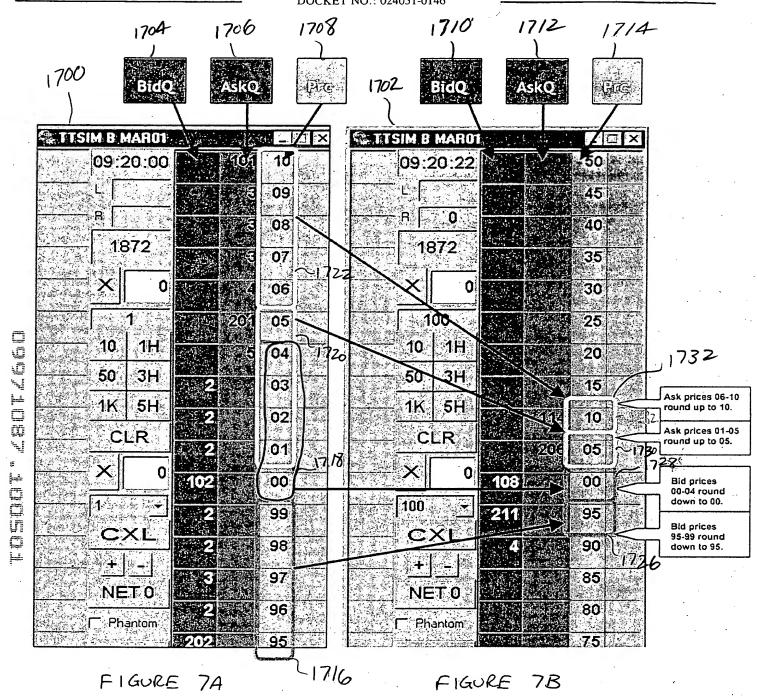
FIG. 5

| | SYCO | Œ | | | | | | | | | |
|--------------|-------------|------------|----|-----|------|------|------|------|--|--|--|
| | E/W | 10:48:44 | | | BidQ | AskQ | Prc | LTQ | | | |
| 1000 | | \ <u>_</u> | | 3 | | 104 | 99 | | | | |
| 1206 1205 | | R 5 | | 5 | | 24 | 98 | | | | |
| 1203 | | 720 | | | | 33 | 97 | | | | |
| | | 0 | | 0 | | 115 | 96 | | | | |
| | | | | | | 32 | 95 | | | | |
| | | 10 | 1 | IH_ | | | - | | | | |
| | | 50 | 3 | 3H | | 27 | 94 | | | | |
| | S 0 W 24 | 1K | 5 | 5H | | 63 | 93 | | | | |
| 1204 | S 0 W 7 | CLR | | , | 45 | 92 | | | | | |
| | | × | 1 | 10 | | 28 | 91 | | | | |
| | | 17 | - | 4 | | 20 | 90 | 10 | | | |
| | B 0 W 15 | С | XL | | 18 | | 89 | , | | | |
| | B 0 W 13 | NET REAL | | | 97 | | 88 | | | | |
| | | | | | 30 | | 87 | | | | |
| | B 0 W 17 | | | | 43 | | 86 | | | | |
| | | | | 110 | | 85 | | | | | |
| | · | | | | 23 | | 84 | | | | |
| | | | | | 31 | | 83 | | | | |
| | | | | : | 125 | | 82 | | | | |
| · | | | | | 21 | | 81 | | | | |
| ٠ - | 1208 | | | (| 1201 | 1202 | 1203 | 1207 | | | |

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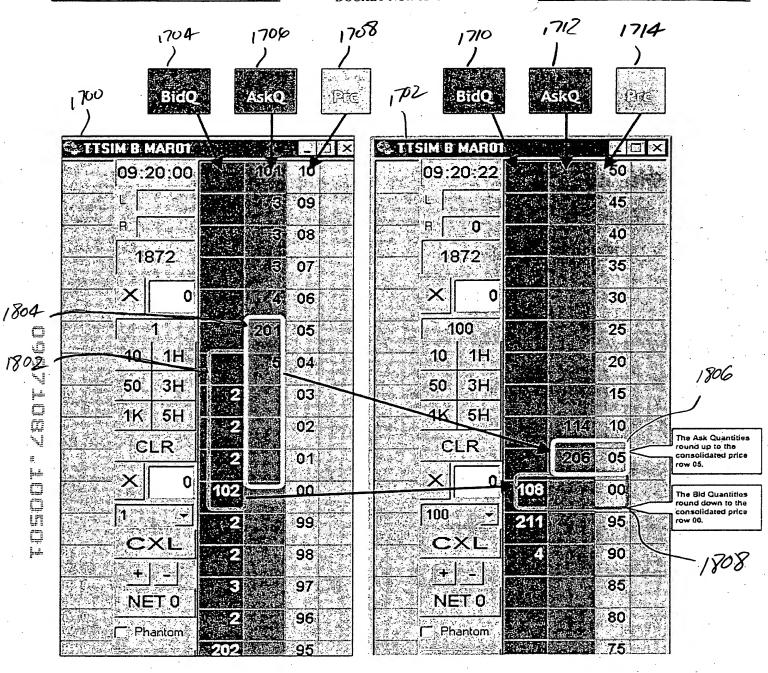


FIGURE 8A.

FIGURE 8B

Title: CLICK BASED TRADING WITH INTUITIVE GRID DISPLAY OF MARKET DEPTH AND PRICE CONSOLIDATION

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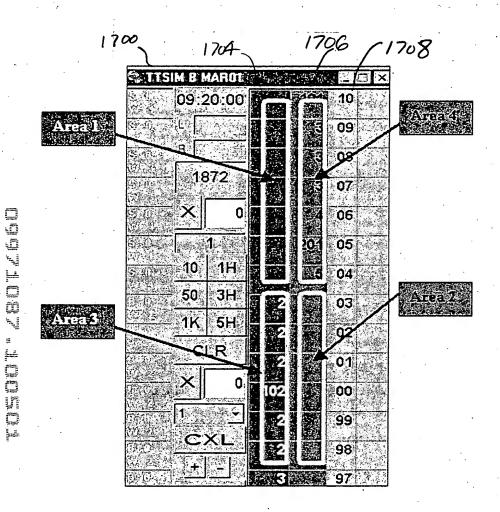


FIGURE 9

Title: CLICK BASED TRADING WITH INTUITIVE GRID DISPLAY OF MAR DEPTH AND PRICE CONSOLIDAT Inventor(s): Gary Allan KEMP, II et al. DOCKET NO.: 024051-0146

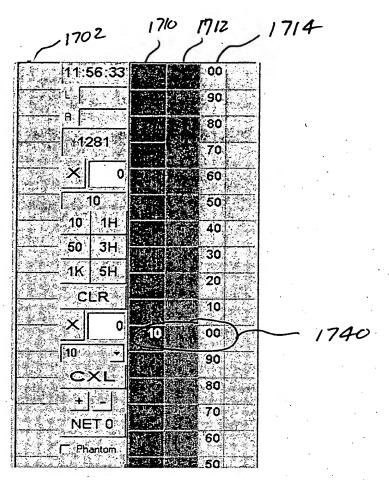


FIGURE 10

Title: CLICK BASED TRADING WITH INTUITIVE GRID DISPLAY OF MARKET DEPTH AND PRICE CONSOLIDATION Inventor(s): Gary Allan KEMP, II et al. DOCKET NO.: 024051-0146

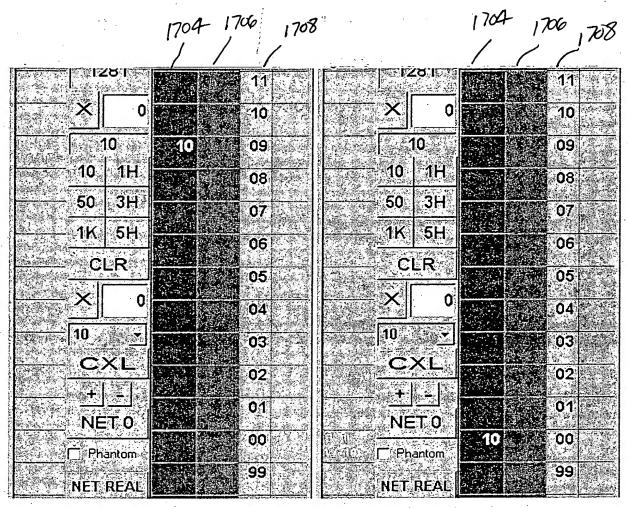


FIGURE 11

FIGURE 12

Title: CLICK BASED TRADING WITH INTUITIVE GRID DISPLAY OF MARKET DEPTH AND PRICE CONSOLIDATION Inventor(s): Gary Allan KEMP, II et al. DOCKET NO.: 024051-0146

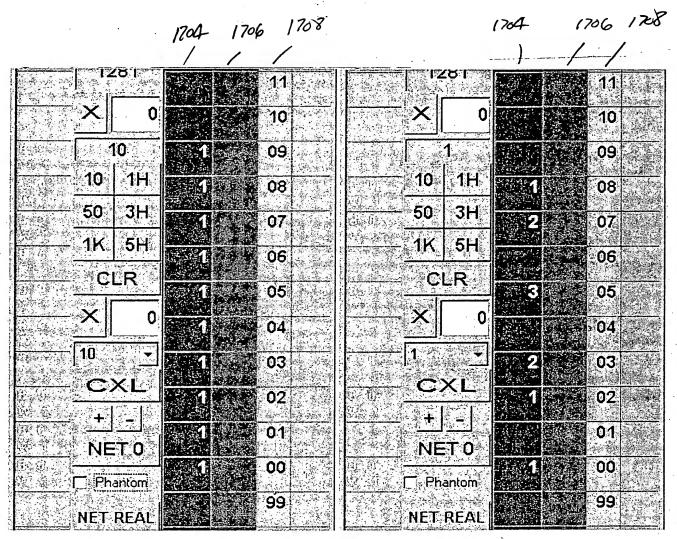


FIGURE 13

FLOURE 14

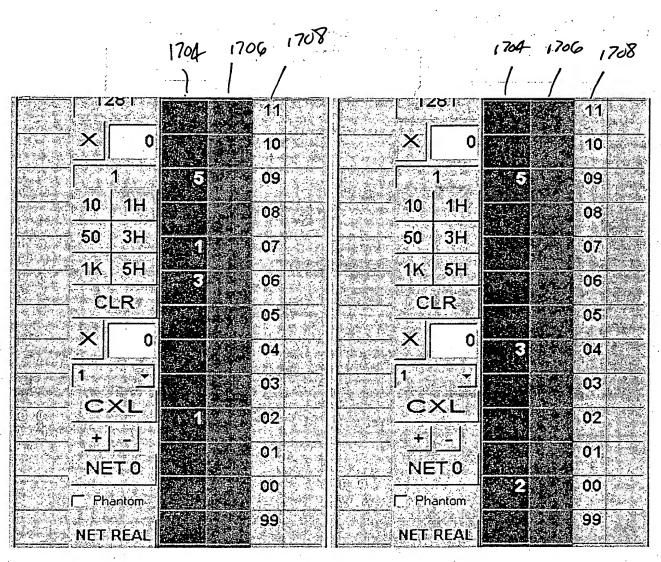


FIGURE 15

FIGURE 16

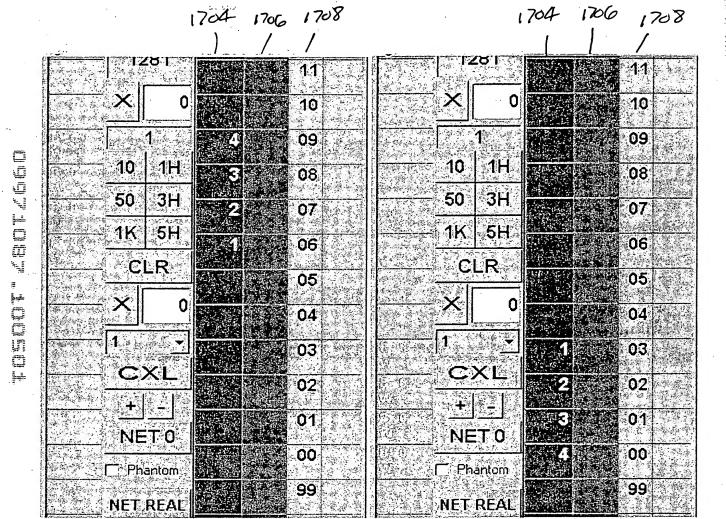
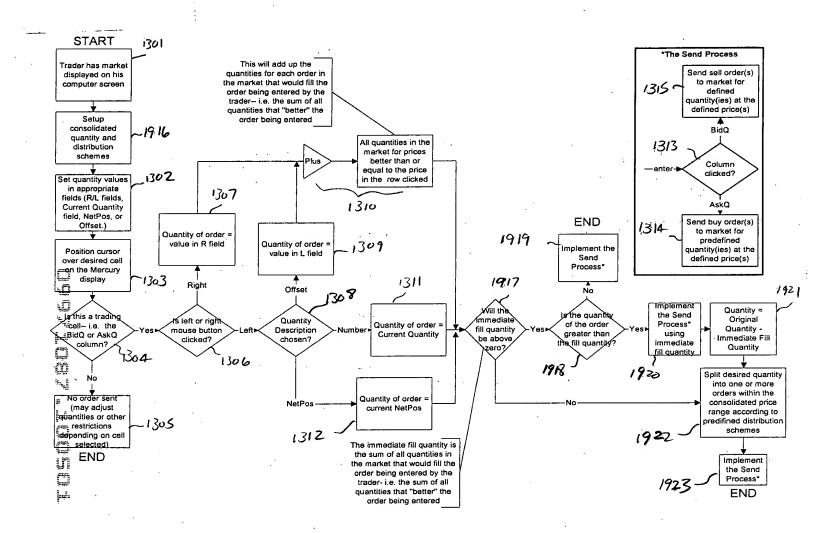


FIGURE 17

FIGURE 18

DOCKET NO.: 024051-0146



FIGURE